



Source term identification for an axisymmetric inverse heat conduction problem[☆]

Wei Cheng^a, Ling-Ling Zhao^b, Chu-Li Fu^{c,*}

^a College of Science, Henan University of Technology, Zhengzhou 450001, PR China

^b Department of Mathematic and Information Science, Zhengzhou University of Light Industry, Zhengzhou 450002, PR China

^c School of Mathematics and Statistics, Lanzhou University, Lanzhou 730000, PR China

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ABSTRACT

We consider an inverse heat source problem of determining the heat source term from the final temperature history of a cylinder. This problem is ill-posed. A simplified Tikhonov regularization method is applied to formulate regularized solution, which is stably convergent to the exact one with a logarithmic type error estimate.

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1. Introduction

Inverse source problem is important in many branches of engineering sciences. For example, an accurate estimation of pollutant source is crucial to environmental safeguard in cities with high populations. So the problem has a long development history [1–6]. This problem is ill-posed: the solution (if it exists) does not depend continuously on measured data [7]. Some theories and effective algorithm have been obtained for the problem. For instance, the uniqueness and conditional stability results can be found in [8,9].

Taking more and more important role in migration of groundwater, identification and control of pollution source and environmental protection, the inverse source problem has been considered by many authors by different methods in recent years [10–17]. Such as mollification method [10,11], boundary element method [12], the finite difference method [13] and radial basis functions method [14].

However, the results available in the literature on the inverse heat source problem are mainly devoted to numerical algorithms. A few works of analytical methods were presented for this problem [18,19]. But in most cases the stability theory with explicitly error estimate has not been generalized accordingly. In this paper, we use a simplified Tikhonov regularization method to deal with an inverse heat source problem in an axisymmetric region and obtain a logarithmic type error estimate for the regularized solution.

The physical model considered here is an infinitely long cylinder of radius r_0 with initial temperature, and it is considered axisymmetric and surface temperature distribution holds zero [20]. The corresponding mathematical model of our problem

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* Corresponding author.

E-mail addresses: chwei02@lzu.cn (W. Cheng), fuchuli@lzu.edu.cn (C.-L. Fu).

can be described by the following axisymmetric heat equation:

$$\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial r^2} - \frac{1}{r} \frac{\partial u}{\partial r} = f(r), \quad 0 < r < r_0, 0 < t < T, \quad (1.1)$$

with the initial condition and final observations at T

$$u(r, 0) = 0, \quad u(r, T) = g(r), \quad 0 \leq r \leq r_0, \quad (1.2)$$

and the boundary conditions

$$u(r_0, t) = 0, \quad \lim_{r \rightarrow 0} u(r, t) \text{ bounded}, \quad 0 \leq t \leq T, \quad (1.3)$$

where r is the radial coordinate. For simplicity, in this paper we consider the initial temperature vanish. If the initial condition $u(r, 0) = \varphi(r)$ not vanish, the problem can be divided into a well-posed problem and an ill-posed problem with $u(r, 0) = 0$.

Getting here, an inverse heat source problem is formulated that is problem (1.1)–(1.3), which is to recover the pair of functions (u, f) . This problem is ill-posed problem (The details can be seen in Section 2). Hence, a regularization is needed. But to the author's knowledge, so far there is no regularization theory with error estimate for problem (1.1)–(1.3).

Carasso [21], Fu [22] and Cheng et al. [23,24] applied a simplified Tikhonov regularization method to approximate inverse heat conduction problem and given the stability theory with explicitly error estimate, respectively. In this paper, we will use a simplified Tikhonov regularization method to solve problem (1.1)–(1.3).

This paper is organized as follows: in Section 2, the formulation of solution of problem (1.1)–(1.3) is given. In Section 3, a simplified Tikhonov regularization method with a logarithmic type error estimate is provided.

2. Formulation of solution of problem (1.1)–(1.3)

Throughout this paper, we denote by $L^2[0, r_0; r]$ the Hilbert space of Lebesgue measurable functions f with weight r on $[0, r_0]$. (\cdot, \cdot) and $\|\cdot\|$ denote inner and norm on $L^2[0, r_0; r]$, respectively, with the norm

$$\|f\| = \left(\int_0^{r_0} r |f(r)|^2 dr \right)^{1/2}.$$

As a solution of problem (1.1)–(1.3) we understand a function $u(r, t)$ satisfying (1.1)–(1.3) in the classical sense and for every fixed $r \in [0, r_0]$, the function $u(r, \cdot) \in L^2[0, T]$. In this class of functions, if the solution of problem (1.1)–(1.3) exists, then it must be unique [7]. We assume $u(r, t)$ is the unique solution of problem (1.1)–(1.3). Applying the method of separation of variable, we have the following lemma.

Lemma 2.1. *If the solution of problem (1.1)–(1.3) exists, then it is given by*

$$u(r, t) = \sum_{n=1}^{\infty} f_n \left(\int_0^t e^{-\left(\frac{\mu_n}{r_0}\right)^2(t-\tau)} d\tau \right) J_0 \left(\frac{\mu_n r}{r_0} \right), \quad (2.1)$$

and

$$f_n = \frac{2 \left(\int_0^T e^{-\left(\frac{\mu_n}{r_0}\right)^2(T-\tau)} d\tau \right)^{-1}}{r_0^2 J_1^2(\mu_n)} \int_0^{r_0} r g(r) J_0 \left(\frac{\mu_n r}{r_0} \right) dr, \quad n = 1, 2, \dots, \quad (2.2)$$

where $J_0(z)$ and $J_1(z)$ denote 0th order and 1st order Bessel function, respectively [25], $\{\mu_n\}_{n=1}^{\infty}$ are the sequence of root of equation $J_0(z) = 0$ and satisfy

$$0 < \mu_1 < \mu_2 < \dots < \mu_n < \dots, \quad \lim_{n \rightarrow \infty} \mu_n = \infty.$$

Proof. Applying the method of separation of variable, we seek a solution of problem (1.1)–(1.3) with the form

$$u(r, t) = v(t)R(r). \quad (2.3)$$

Substitution of (2.1) into Eq. (1.1) and boundary conditions (1.3), we discover that $R(r)$ satisfies the following equation and boundary conditions:

$$R''(r) + \frac{1}{r} R'(r) + \lambda R(r) = 0, \quad 0 < r < r_0, \quad (2.4)$$

$$R(r_0) = 0, \quad (2.5)$$

$$|R(0)| < +\infty, \quad (2.6)$$

where λ are unknown constants. According to Jiang et al. [26], the eigenvalues of problem (2.4)–(2.6) are

$$\lambda_n = \left(\frac{\mu_n}{r_0} \right)^2, \quad n = 1, 2, \dots,$$

and the corresponding eigenfunctions are

$$R_n(r) = J_0 \left(\frac{\mu_n r}{r_0} \right), \quad n = 1, 2, \dots,$$

where μ_n satisfy equation

$$J_0(z) = 0$$

and

$$0 < \mu_1 < \mu_2 < \dots < \mu_n < \dots, \quad \lim_{n \rightarrow \infty} \mu_n = \infty.$$

Thus the solution $u(r, t)$ and heat source term $f(r)$ of problem (1.1)–(1.3) can be represented as follows

$$u(r, t) = \sum_{n=1}^{\infty} v_n(t) R_n(r), \quad (2.7)$$

$$f(r) = \sum_{n=1}^{\infty} f_n R_n(r), \quad (2.8)$$

and

$$f_n = \frac{\int_0^{r_0} r f(r) J_0 \left(\frac{\mu_n r}{r_0} \right) dr}{\int_0^{r_0} r J_0^2 \left(\frac{\mu_n r}{r_0} \right) dr} = \frac{2}{r_0^2 J_1^2(\mu_n)} \int_0^{r_0} r f(r) J_0 \left(\frac{\mu_n r}{r_0} \right) dr, \quad n = 1, 2, \dots$$

According to the properties of 0th order Bessel function $J_0(x)$, the eigenfunction system $J_0 \left(\frac{\mu_n r}{r_0} \right)$ are complete, and orthogonal with weight r in $L^2[0, r_0; r]$ [26]. Substituting (2.7) and (2.8) into Eq. (1.1) with condition (1.2), we discover that $v_n(t)$ satisfies

$$v_n'(t) + \left(\frac{\mu_n r}{r_0} \right)^2 v_n(t) = f_n, \\ v_n(0) = 0.$$

Solving the above initial-value problem, there holds

$$v_n(t) = \int_0^t f_n e^{-\left(\frac{\mu_n}{r_0} \right)^2 (t-\tau)} d\tau, \quad n = 1, 2, \dots$$

Therefore, the corresponding solutions of Eqs. (1.1)–(1.3) are

$$u(r, t) = \sum_{n=1}^{\infty} f_n \left(\int_0^t e^{-\left(\frac{\mu_n}{r_0} \right)^2 (t-\tau)} d\tau \right) R_n(r),$$

and at $t = T$ there holds the expansions

$$g(r) = \sum_{n=1}^{\infty} f_n \left(\int_0^T e^{-\left(\frac{\mu_n}{r_0} \right)^2 (T-\tau)} d\tau \right) J_0 \left(\frac{\mu_n r}{r_0} \right).$$

From the above formula we can obtain (2.2). This proves the lemma. \square

Utilizing differential mean-value theorem, then there exist positive constants t_n , $0 < t_n < T$ such that

$$g(r) = \sum_{n=1}^{\infty} f_n (T e^{-\left(\frac{\mu_n}{r_0} \right)^2 (T-t_n)}) J_0 \left(\frac{\mu_n r}{r_0} \right), \quad (2.9)$$

here t_n is a constant dependent of μ_n . Let

$$\omega_n(r) = \frac{\sqrt{2}}{r_0 J_1(\mu_n)} J_0 \left(\frac{\mu_n r}{r_0} \right), \quad (2.10)$$

then the eigenfunction system

$$\omega_1(r), \omega_2(r), \dots, \omega_n(r), \dots$$

is an orthonormal system with weight r in $L^2[0, r_0; r]$.

Using (2.2) and (2.10), (2.9) can be rewritten as

$$g(r) = \sum_{n=1}^{\infty} (T e^{-\left(\frac{\mu_n}{r_0}\right)^2 (T-t_n)}) (f(r), \omega_n(r)) \omega_n(r). \quad (2.11)$$

From (2.11), we have

$$(g(r), \omega_n(r)) = (f(r), \omega_n(r)) (T e^{-\left(\frac{\mu_n}{r_0}\right)^2 (T-t_n)}),$$

and

$$f(r) = \sum_{n=1}^{\infty} (1/T) e^{\left(\frac{\mu_n}{r_0}\right)^2 (T-t_n)} (g(r), \omega_n(r)) \omega_n(r). \quad (2.12)$$

Since measurement errors exist in $g(r)$, the solution has to be reconstructed from noisy data $g_\delta(r)$ which is assumed to satisfy

$$\|g(\cdot) - g_\delta(\cdot)\| \leq \delta, \quad (2.13)$$

here $g(\cdot)$ and $g_\delta(\cdot)$ belong to $L^2[0, r_0; r]$.

We assume also that there exists an a priori condition for problem (1.1)–(1.3):

$$\|f(\cdot)\|_p \leq E, \quad p > 0, \quad (2.14)$$

where $\|f(\cdot)\|_p$ is defined by

$$\|f(\cdot)\|_p = \left\| \sum_{n=1}^{\infty} (1+n^2)^{\frac{p}{2}} (f(\cdot), \omega_n(\cdot)) \omega_n(\cdot) \right\|.$$

Applying (2.12) yields

$$\|f(\cdot)\| = \left(\sum_{n=1}^{\infty} (1/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 (T-t_n)} |(g(r), \omega_n(r))|^2 \right)^{1/2}. \quad (2.15)$$

Note that $\mu_n \rightarrow +\infty$ tends to infinity as n tends to infinity. Then we have $(1/T) e^{\left(\frac{\mu_n}{r_0}\right)^2 (T-t_n)}$ tends to infinity as n tends to infinity. Combining with the boundedness of function $J_0\left(\frac{\mu_n r}{r_0}\right)$, formula (2.15) implies a rapid decay of $|(g(r), \omega_n(r))|$ for n large enough. But such a decay is not likely to occur in the measured noisy data $g_\delta(r)$ at $t = T$. So, small perturbation of $g(r)$ can blow up and completely destroy the solution $f(r)$ i.e., problem (1.1)–(1.3) is ill-posed.

3. Regularization and error estimate

We define an operator $K : f(\cdot) \rightarrow g(\cdot)$, then problem (1.1)–(1.3) in the interval $0 \leq r \leq r_0$ can be rewritten as the following operator equation:

$$Kf(r) = g(r), \quad 0 \leq r \leq r_0. \quad (3.1)$$

Using formula (2.11), there holds

$$Kf(r) = \sum_{n=1}^{\infty} k_n (f(r), \omega_n(r)) \omega_n(r). \quad (3.2)$$

Consequently, K is linear self-adjoint compact operator with eigenvalues

$$k_n = T e^{-\left(\frac{\mu_n}{r_0}\right)^2 (T-t_n)} \quad (3.3)$$

and eigenelements ω_n .

Then for disturbed data $g_\delta(t)$, the Tikhonov regularization can be used, i.e., we seek a function f_α^δ which minimizes the quantity

$$J_\alpha(f^\delta) := \|Kf^\delta - g_\delta\|^2 + \alpha^2 \|f^\delta\|^2. \quad (3.4)$$

We shall prove the following lemma.

Lemma 3.1. Let $f_\alpha^\delta \in L^2[0, r_0; r]$, then there exists a unique solution to the above minimization problem. It is given by

$$f_\alpha^\delta(r) = \sum_{n=1}^{\infty} \frac{(1/T)e^{(\mu_n/r_0)^2(T-t_n)}}{1 + (\alpha/T)^2 e^{2(\mu_n/r_0)^2(T-t_n)}} (g_\delta, \omega_n) \omega_n. \quad (3.5)$$

Proof. Let I denote the identity operator in $L^2[0, r_0; r]$ and K^* be the adjoint of K . Then, by the Theorem 2.11 in [27], the Tikhonov functional J_α given by (3.4) has a unique minimum $f_\alpha^\delta \in L^2[0, r_0; r]$, and f_α^δ is the unique solution of the normal equation

$$K^* K f_\alpha^\delta + \alpha^2 f_\alpha^\delta = K^* g_\delta, \quad \alpha > 0. \quad (3.6)$$

Since K is a self-adjoint operator, i.e., $K = K^*$, combining (3.2) with (3.6) we have

$$\sum_{n=1}^{\infty} (k_n^2 + \alpha^2) (f_\alpha^\delta, \omega_n) \omega_n = \sum_{n=1}^{\infty} k_n (g_\delta, \omega_n) \omega_n,$$

thus

$$(k_n^2 + \alpha^2) (f_\alpha^\delta, \omega_n) = k_n (g_\delta, \omega_n),$$

and

$$(f_\alpha^\delta, \omega_n) = \frac{k_n}{(k_n^2 + \alpha^2)} (g_\delta, \omega_n).$$

Therefore there holds

$$f_\alpha^\delta(r) = \sum_{n=1}^{\infty} (f_\alpha^\delta, \omega_n) \omega_n = \sum_{n=1}^{\infty} \frac{k_n^{-1}}{1 + \alpha^2 k_n^{-2}} (g_\delta, \omega_n) \omega_n.$$

The lemma is proved. \square

We call $f_\alpha^\delta(r)$ given by (3.5) the Tikhonov approximation of the exact solution $f(r)$ given by (2.12) of problem (1.1)–(1.3) in the interval $0 \leq r \leq r_0$. It is interesting to compare formula (2.12) for the exact solution $f(r)$ with formula (3.5) for its Tikhonov approximation $f_\alpha^\delta(r)$. Clearly, the regularization procedure consists in replacing the unknown $g(r)$ with an appropriately filtered noisy data $g_\delta(r)$. The filter in (3.5) attenuates the high frequencies in $g_\delta(r)$ in a manner consistent with the goal of minimizing the quantity (3.4). By this idea we can replace the filter $\frac{(1/T)e^{(\mu_n/r_0)^2(T-t_n)}}{1 + (\alpha/T)^2 e^{2(\mu_n/r_0)^2(T-t_n)}}$ with another

filter $\frac{(1/T)e^{(\mu_n/r_0)^2(T-t_n)}}{1 + (\alpha/T)^2 e^{2(\mu_n/r_0)^2 T}}$ and introduce a new approximation $f_{\alpha,*}^\delta(r)$ of the solution $f(r)$ of problem (1.1)–(1.3) in the interval $0 \leq r \leq r_0$:

$$f_{\alpha,*}^\delta(r) = \sum_{n=1}^{\infty} \frac{(1/T)e^{(\mu_n/r_0)^2(T-t_n)}}{1 + (\alpha/T)^2 e^{2(\mu_n/r_0)^2 T}} (g_\delta, \omega_n) \omega_n. \quad (3.7)$$

We call $f_{\alpha,*}^\delta(r)$ above the simplified Tikhonov approximations of the solution $f(r)$ of problem (1.1)–(1.3) for $0 \leq r \leq r_0$.

According to the properties of 0th order Bessel function $J_0(x)$, there exists a positive constant c such that, for all natural number n

$$n \geq c \mu_n. \quad (3.8)$$

In order to obtain stability estimate for the regularized solution, we need the following lemma and its proof is similar to that of lemma 3.2 in [28].

Lemma 3.2. Let $T > 0, \alpha > 0$, then

$$\sup_{s>0} \frac{e^{(T/r_0^2)s}}{1 + (\alpha/T)^2 e^{(2T/r_0^2)s}} \leq \frac{T}{\alpha}. \quad (3.9)$$

Moreover, if $0 < \alpha < 1/\sqrt{3}, p > 0, T(p+1)/p \geq 1$, then there holds

$$\sup_{s>0} \frac{e^{(2T/r_0^2)s} (1+s)^{-p/2}}{1 + (\alpha/T)^2 e^{(2T/r_0^2)s}} \leq \left(\frac{T}{\alpha}\right)^2 \left(\frac{r_0^2}{T} \ln \frac{1}{\sqrt{3}\alpha}\right)^{-\frac{p}{p+1}}. \quad (3.10)$$

Theorem 3.3. Let $f(r)$ given by (2.12) be the exact heat source history for $r \in [0, r_0]$ and $f_\alpha^\delta(r)$ given by (3.7) be the regularized approximation heat source to $f(r)$. Let the measured data at $t = T, g_\delta(r)$, satisfy the condition (2.13) and a priori condition (2.14) be valid. If we select the regularization parameter α as

$$\alpha = \frac{\delta}{E} \left(\ln \frac{E}{\delta} \right)^{\frac{p}{p+1}} \quad (3.11)$$

then there holds the stability estimate

$$\|f(\cdot) - f_{\alpha,*}^{\delta}(\cdot)\| \leq E \left(\ln \frac{E}{\delta} \right)^{-\frac{p}{p+1}} (c_1(T/r_0^2)^{\frac{p}{p+1}} + 1 + o(1)) \quad \text{for } \delta \rightarrow 0, \quad (3.12)$$

where $c_1 = (\min\{1, c^2\})^{-p/2}$.

Proof. Due to (2.12), (3.7) and (3.8) there holds

$$\begin{aligned} \|f(\cdot) - f_{\alpha,*}^{\delta}(\cdot)\| &= \left\| \sum_{n=1}^{\infty} k_n^{-1}(g, \omega_n) \omega_n - \sum_{n=1}^{\infty} \frac{k_n^{-1}}{1 + (\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}} (g_{\delta}, \omega_n) \omega_n \right\| \\ &\leq \left\| \sum_{n=1}^{\infty} \frac{k_n^{-1}(\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}}{1 + (\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}} (g, \omega_n) \omega_n \right\| + \left\| \sum_{n=1}^{\infty} \frac{k_n^{-1}}{1 + (\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}} (g - g_{\delta}, \omega_n) \omega_n \right\| \\ &\leq \sup_{\mu_n > 0} \frac{(\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T} (1 + n^2)^{-p/2}}{1 + (\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}} \left\| \sum_{n=1}^{\infty} (1 + n^2)^{p/2} k_n^{-1}(g, \omega_n) \omega_n \right\| \\ &\quad + \sup_{\mu_n > 0} \frac{(1/T) e^{\left(\frac{\mu_n}{r_0}\right)^2 (T-t_n)}}{1 + (\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}} \left\| \sum_{n=1}^{\infty} (g - g_{\delta}, \omega_n) \omega_n \right\| \\ &\leq \sup_{\mu_n > 0} \frac{(\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T} c_1 (1 + \mu_n^2)^{-p/2}}{1 + (\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}} \|f\|_p + \sup_{\mu_n > 0} \frac{(1/T) e^{\left(\frac{\mu_n}{r_0}\right)^2 T}}{1 + (\alpha/T)^2 e^{2\left(\frac{\mu_n}{r_0}\right)^2 T}} \|g - g_{\delta}\|, \end{aligned}$$

here $c_1 = (\min\{1, c^2\})^{-p/2}$. Let $s = \mu_n^2$, combining with conditions (2.13) and (2.14) and inequalities (3.9), (3.10), we obtain

$$\begin{aligned} \|f(\cdot) - f_{\alpha,*}^{\delta}(\cdot)\| &\leq c_1 E (\alpha/T)^2 \sup_{s>0} \frac{e^{(2T/r_0^2)s} (1+s)^{-p/2}}{1 + (\alpha/T)^2 e^{(2T/r_0^2)s}} + \frac{\delta}{T} \sup_{s>0} \frac{e^{(T/r_0^2)s}}{1 + (\alpha/T)^2 e^{(2T/r_0^2)s}} \\ &\leq c_1 E \left(\frac{r_0^2}{T} \ln \frac{1}{\sqrt{3}\alpha} \right)^{-\frac{p}{p+1}} + \delta \alpha^{-1}. \end{aligned}$$

From the choice of α given by (3.11), we have

$$\|f(\cdot) - f_{\alpha,*}^{\delta}(\cdot)\| \leq E (\ln(E/\delta))^{-\frac{p}{p+1}} \left[c_1 \left(\frac{(T/r_0^2) \ln(E/\delta)}{\ln(E/(\sqrt{3}\delta)) - \frac{p}{p+1} \ln(\ln(E/\delta))} \right)^{\frac{p}{p+1}} + 1 \right].$$

Note that, for $\delta \rightarrow 0$

$$\frac{\ln(E/\delta)}{\ln(E/(\sqrt{3}\delta)) - \frac{p}{p+1} \ln(\ln(E/\delta))} \rightarrow 1.$$

Thus estimate (3.12) is proved. \square

We can see that estimate (3.12) is a logarithmical stability estimate which is similar to the convergence estimate in [29], and [28] on the internal surface $r = r_0$.

Remark 3.4. In general, the a priori bound E is unknown in practice, in this case, for Theorem 3.3, with

$$\alpha = \delta \left(\ln \frac{1}{\delta} \right)^{\frac{p}{p+1}}$$

then there holds the stability estimate

$$\|f(\cdot) - f_{\alpha,*}^{\delta}(\cdot)\| \leq \left(\ln \frac{1}{\delta} \right)^{\frac{p}{p+1}} (c_1 E (T/r_0^2)^{\frac{p}{p+1}} + 1 + o(1)) \quad \text{for } \delta \rightarrow 0.$$

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